



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/07/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	AL7T 2011/08/04			Index Future	388.5650	389.2900	0.187	0.0000	0.0000	46
2011/07/29	AL7T 2011/11/03			Index Future	394.3620	395.0980	0.187	0.0000	0.0000	0
2011/07/29	AL7T 2012/02/02			Index Future	400.3700	401.1170	0.187	0.0000	0.0000	0
2011/07/29	ALBI 2011/08/04			Index Future	356.4850	356.8580	0.105	0.0000	0.0000	949
2011/07/29	ALBI 2011/11/03			Index Future	361.8040	362.1820	0.104	0.0000	0.0000	39
2011/07/29	ALBI 2012/02/02			Index Future	367.3150	367.6990	0.105	0.0000	0.0000	0
2011/07/29	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	CAAD 2011/09/19			Can-Do Future	0.0415	0.0412	(0.723)	0.0000	0.0000	22,388
2011/07/29	CAAE 2011/09/19			Can-Do Future	0.0797	0.0810	1.631	0.0000	0.0000	21,898
2011/07/29	CAAF 2011/08/03			Can-Do Future	6.7043	6.7089	0.069	0.0000	0.0000	5,500
2011/07/29	CAAF 2011/08/03	6.70	Call	Can-Do Future	52.0000	50.0000	(3.846)	0	0	11,000
2011/07/29	CAAF 2011/08/03	6.70	Put	Can-Do Future	48.0000	41.0000	(14.583)	0	0	0
2011/07/29	CAAF 2011/08/03	6.75	Call	Can-Do Future	33.0000	30.0000	(9.091)	0	0	0
2011/07/29	CAAF 2011/08/03	6.75	Put	Can-Do Future	79.0000	71.0000	(10.127)	0	0	0
2011/07/29	CAAF 2011/08/03	6.65	Call	Can-Do Future	82.0000	81.0000	(1.220)	0	0	0
2011/07/29	CAAF 2011/08/03	6.65	Put	Can-Do Future	28.0000	22.0000	(21.429)	0	0	0
2011/07/29	CAAF 2011/08/03	6.80	Put	Can-Do Future	0.0000	108.0000	100.000	0	0	0
2011/07/29	CAAF 2011/08/03	6.80	Call	Can-Do Future	0.0000	17.0000	100.000	0	0	11,000
2011/07/29	CAAG 2011/10/24			Can-Do Future	6.7000	6.7900	1.343	0.0000	0.0000	0
2011/07/29	CAAG 2011/10/24	6.70	Call	Can-Do Future	0.0000	248.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	158.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	6.75	Call	Can-Do Future	0.0000	221.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	181.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	6.65	Call	Can-Do Future	0.0000	277.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	137.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	340.0000	100.000	0	0	0

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2011/07/29	CAAG 2011/10/24	7.00	Call	Can-Do Future	0.0000	130.0000	100.000	0	0	7,143
2011/07/29	CAAG 2011/10/24	7.40	Put	Can-Do Future	0.0000	668.0000	100.000	0	0	0
2011/07/29	CAAG 2011/10/24	7.40	Call	Can-Do Future	0.0000	58.0000	100.000	0	0	6,757
2011/07/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	CRD1 2011/08/04			Index Future	161.6300	161.7600	0.080	0.0000	0.0000	2
2011/07/29	CRD1 2011/11/03			Index Future	163.8190	163.9520	0.081	0.0000	0.0000	0
2011/07/29	CRD1 2012/02/02			Index Future	166.0330	166.1680	0.081	0.0000	0.0000	0
2011/07/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/29	GOVI 2011/08/04			GOVI	357.4020	357.7920	0.109	0.0000	0.0000	182
2011/07/29	GOVI 2011/08/04	348.00	Call	GOVI	94,020.0000	97,920.0000	4.148	0	0	0
2011/07/29	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2011/08/04	348.01	Call	GOVI	93,920.0000	97,820.0000	4.152	0	0	0
2011/07/29	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2011/08/04	347.99	Call	GOVI	94,120.0000	98,020.0000	4.144	0	0	0
2011/07/29	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2011/11/03			GOVI	362.7340	363.1300	0.109	0.0000	0.0000	0
2011/07/29	GOVI 2011/11/03	357.00	Call	GOVI	57,340.0000	61,300.0000	6.906	0	0	0
2011/07/29	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2011/11/03	357.01	Call	GOVI	57,240.0000	61,200.0000	6.918	0	0	0
2011/07/29	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2011/11/03	356.99	Call	GOVI	57,440.0000	61,400.0000	6.894	0	0	0
2011/07/29	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2012/02/02			GOVI	368.2600	368.6620	0.109	0.0000	0.0000	0
2011/07/29	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2012/02/02	369.00	Put	GOVI	7,400.0000	3,380.0000	(54.324)	0	0	0
2011/07/29	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/29	GOVI 2012/02/02	369.01	Put	GOVI	7,500.0000	3,480.0000	(53.600)	0	0	0
2011/07/29	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/29	GOVI 2012/02/02	368.99	Put	GOVI	7,300.0000	3,280.0000	(55.068)	0	0	0
2011/07/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/29	IGOV 2011/08/04			Index Future	156.3150	156.2900	(0.016)	0.0000	0.0000	83
2011/07/29	IGOV 2011/11/03			Index Future	158.6470	158.6210	(0.016)	0.0000	0.0000	0
2011/07/29	IGOV 2012/02/02			Index Future	161.0640	161.0380	(0.016)	0.0000	0.0000	0
2011/07/29	ILBI 2011/08/04			Index Future	422.7150	422.7550	0.009	0.0000	0.0000	0
2011/07/29	ILBI 2012/02/02			Index Future	435.6230	435.6620	0.009	0.0000	0.0000	29
2011/07/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/29	JBAF 2011/08/17			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	0
2011/07/29	JBAF 2011/09/21			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	17,600
2011/07/29	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	600
2011/07/29	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	1,000
2011/07/29	JBAF 2011/12/21			Jibar Tradeable Future	5.7500	5.7700	0.348	0.0000	0.0000	5,541
2011/07/29	JBAF 2012/01/18			Jibar Tradeable Future	5.8200	5.8500	0.515	0.0000	0.0000	0
2011/07/29	JBAF 2012/03/20			Jibar Tradeable Future	6.0100	6.0300	0.333	0.0000	0.0000	1,090
2011/07/29	JBAF 2012/06/20			Jibar Tradeable Future	6.2700	6.2900	0.319	0.0000	0.0000	2,890
2011/07/29	JBAF 2012/09/19			Jibar Tradeable Future	6.5300	6.5600	0.459	0.0000	0.0000	44,710
2011/07/29	JBAF 2012/12/19			Jibar Tradeable Future	6.7700	6.7900	0.295	0.0000	0.0000	490
2011/07/29	JBAF 2013/03/20			Jibar Tradeable Future	7.0200	7.0500	0.427	0.0000	0.0000	290
2011/07/29	JBAF 2013/06/19			Jibar Tradeable Future	7.2900	7.3200	0.412	0.0000	0.0000	0
2011/07/29	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/07/29	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/29	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/29	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/29	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/29	OTH1 2011/08/04			Index Future	351.1530	351.4400	0.082	0.0000	0.0000	3
2011/07/29	OTH1 2011/11/03			Index Future	356.3920	356.6830	0.082	0.0000	0.0000	0
2011/07/29	OTH1 2012/02/02			Index Future	361.8210	362.1160	0.082	0.0000	0.0000	0
2011/07/29	R157 2011/08/04			Bond Future	7.3690	7.3380	(0.421)	0.0000	0.0000	7,535
2011/07/29	R157 2011/08/04	7.50	Call	Bond Future	583.0000	658.0000	12.864	0	0	1,000
2011/07/29	R157 2011/08/04	7.50	Put	Bond Future	69.0000	21.0000	(69.565)	0	0	0
2011/07/29	R157 2011/08/04	7.55	Call	Bond Future	748.0000	841.0000	12.433	0	0	0
2011/07/29	R157 2011/08/04	7.55	Put	Bond Future	38.0000	9.0000	(76.316)	0	0	0
2011/07/29	R157 2011/08/04	7.45	Call	Bond Future	436.0000	489.0000	12.156	0	0	0
2011/07/29	R157 2011/08/04	7.45	Put	Bond Future	118.0000	48.0000	(59.322)	0	0	0
2011/07/29	R157 2011/08/04	7.20	Put	Bond Future	709.0000	577.0000	(18.618)	0	0	0
2011/07/29	R157 2011/08/04	7.20	Call	Bond Future	41.0000	31.0000	(24.390)	0	0	1,320

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2011/07/29	R157 2011/08/04	7.60	Put	Bond Future	20.0000	4.0000	(80.000)	0	0	0
2011/07/29	R157 2011/08/04	7.60	Call	Bond Future	925.0000	1,031.0000	11.459	0	0	440
2011/07/29	R157 2011/08/04	7.80	Call	Bond Future	1,683.0000	1,804.0000	7.190	0	0	0
2011/07/29	R157 2011/08/04	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	440
2011/07/29	R157 2011/08/04	8.20	Call	Bond Future	3,217.0000	3,339.0000	3.792	0	0	0
2011/07/29	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/07/29	R157 2011/11/03			Bond Future	7.4760	7.4420	(0.455)	0.0000	0.0000	3,487
2011/07/29	R157 2011/11/03	8.25	Call	Bond Future	2,936.0000	3,029.0000	3.168	0	0	0
2011/07/29	R157 2011/11/03	8.25	Put	Bond Future	118.0000	85.0000	(27.966)	0	0	0
2011/07/29	R157 2011/11/03	8.30	Call	Bond Future	3,099.0000	3,195.0000	3.098	0	0	0
2011/07/29	R157 2011/11/03	8.30	Put	Bond Future	102.0000	72.0000	(29.412)	0	0	0
2011/07/29	R157 2011/11/03	8.20	Call	Bond Future	2,776.0000	2,865.0000	3.206	0	0	0
2011/07/29	R157 2011/11/03	8.20	Put	Bond Future	137.0000	101.0000	(26.277)	0	0	0
2011/07/29	R157 2012/02/02			Bond Future	7.5910	7.5550	(0.474)	0.0000	0.0000	0
2011/07/29	R157 2012/02/02	8.50	Call	Bond Future	3,448.0000	3,507.0000	1.711	0	0	0
2011/07/29	R157 2012/02/02	8.50	Put	Bond Future	363.0000	298.0000	(17.906)	0	0	0
2011/07/29	R157 2012/02/02	8.55	Call	Bond Future	3,587.0000	3,649.0000	1.728	0	0	0
2011/07/29	R157 2012/02/02	8.55	Put	Bond Future	335.0000	273.0000	(18.507)	0	0	0
2011/07/29	R157 2012/02/02	8.45	Call	Bond Future	3,310.0000	3,366.0000	1.692	0	0	0
2011/07/29	R157 2012/02/02	8.45	Put	Bond Future	392.0000	324.0000	(17.347)	0	0	0
2011/07/29	R157 2012/05/03			Bond Future	7.7280	7.6880	(0.518)	0.0000	0.0000	0
2011/07/29	R157 2012/05/03	8.25	Call	Bond Future	2,542.0000	2,562.0000	0.787	0	0	0
2011/07/29	R157 2012/05/03	8.25	Put	Bond Future	882.0000	774.0000	(12.245)	0	0	0
2011/07/29	R157 2012/05/03	8.30	Call	Bond Future	2,653.0000	2,675.0000	0.829	0	0	0
2011/07/29	R157 2012/05/03	8.30	Put	Bond Future	836.0000	730.0000	(12.679)	0	0	0
2011/07/29	R157 2012/05/03	8.20	Call	Bond Future	2,434.0000	2,451.0000	0.698	0	0	0
2011/07/29	R157 2012/05/03	8.20	Put	Bond Future	932.0000	821.0000	(11.910)	0	0	0
2011/07/29	R157 2012/08/02			Bond Future	7.8950	7.8510	(0.557)	0.0000	0.0000	0
2011/07/29	R157 2012/08/02	8.00	Call	Bond Future	311.0000	1,958.0000	529.582	0	0	0
2011/07/29	R157 2012/08/02	8.00	Put	Bond Future	0.0000	1,517.0000	100.000	0	0	0
2011/07/29	R157 2012/08/02	8.05	Call	Bond Future	458.0000	2,045.0000	346.507	0	0	0
2011/07/29	R157 2012/08/02	8.05	Put	Bond Future	0.0000	1,456.0000	100.000	0	0	0
2011/07/29	R157 2012/08/02	7.95	Call	Bond Future	163.0000	1,873.0000	1049.080	0	0	0
2011/07/29	R157 2012/08/02	7.95	Put	Bond Future	0.0000	1,580.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/29	R186 2011/08/04			Bond Future	8.4970	8.4960	(0.012)	0.0000	0.0000	7,723
2011/07/29	R186 2011/08/04	8.25	Call	Bond Future	52.0000	33.0000	(36.538)	0	0	0
2011/07/29	R186 2011/08/04	8.25	Put	Bond Future	2,440.0000	2,412.0000	(1.148)	0	0	0
2011/07/29	R186 2011/08/04	8.30	Call	Bond Future	99.0000	70.0000	(29.293)	0	0	0
2011/07/29	R186 2011/08/04	8.30	Put	Bond Future	1,998.0000	1,960.0000	(1.902)	0	0	0
2011/07/29	R186 2011/08/04	8.20	Call	Bond Future	26.0000	14.0000	(46.154)	0	0	0
2011/07/29	R186 2011/08/04	8.20	Put	Bond Future	2,906.0000	2,885.0000	(0.723)	0	0	0
2011/07/29	R186 2011/08/04	8.35	Put	Bond Future	1,589.0000	1,538.0000	(3.210)	0	0	0
2011/07/29	R186 2011/08/04	8.35	Call	Bond Future	176.0000	135.0000	(23.295)	0	0	600
2011/07/29	R186 2011/08/04	8.70	Put	Bond Future	100.0000	69.0000	(31.000)	0	0	0
2011/07/29	R186 2011/08/04	8.70	Call	Bond Future	2,011.0000	1,990.0000	(1.044)	0	0	200
2011/07/29	R186 2011/08/04	8.95	Call	Bond Future	4,206.0000	4,214.0000	0.190	0	0	0
2011/07/29	R186 2011/08/04	8.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	200
2011/07/29	R186 2011/08/04	9.70	Call	Bond Future	10,689.0000	10,698.0000	0.084	0	0	0
2011/07/29	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/29	R186 2011/11/03			Bond Future	8.5710	8.5700	(0.012)	0.0000	0.0000	20,119
2011/07/29	R186 2011/11/03	9.00	Call	Bond Future	5,110.0000	5,001.0000	(2.133)	0	0	0
2011/07/29	R186 2011/11/03	9.00	Put	Bond Future	1,194.0000	1,075.0000	(9.966)	0	0	0
2011/07/29	R186 2011/11/03	9.05	Call	Bond Future	5,437.0000	5,333.0000	(1.913)	0	0	0
2011/07/29	R186 2011/11/03	9.05	Put	Bond Future	1,077.0000	964.0000	(10.492)	0	0	0
2011/07/29	R186 2011/11/03	8.95	Call	Bond Future	4,792.0000	4,678.0000	(2.379)	0	0	0
2011/07/29	R186 2011/11/03	8.95	Put	Bond Future	1,322.0000	1,199.0000	(9.304)	0	0	0
2011/07/29	R186 2011/11/03	8.75	Put	Bond Future	1,948.0000	1,811.0000	(7.033)	0	0	0
2011/07/29	R186 2011/11/03	8.75	Call	Bond Future	3,606.0000	3,478.0000	(3.550)	0	0	5,600
2011/07/29	R186 2011/11/03	8.10	Put	Bond Future	5,517.0000	5,401.0000	(2.103)	0	0	0
2011/07/29	R186 2011/11/03	8.10	Call	Bond Future	985.0000	878.0000	(10.863)	0	0	1,275
2011/07/29	R186 2011/11/03	8.35	Put	Bond Future	3,848.0000	3,711.0000	(3.560)	0	0	0
2011/07/29	R186 2011/11/03	8.35	Call	Bond Future	1,753.0000	1,625.0000	(7.302)	0	0	425
2011/07/29	R186 2011/11/03	8.55	Call	Bond Future	2,584.0000	2,451.0000	(5.147)	0	0	0
2011/07/29	R186 2011/11/03	8.55	Put	Bond Future	2,781.0000	2,638.0000	(5.142)	0	0	425
2011/07/29	R186 2011/11/03	9.10	Call	Bond Future	5,771.0000	5,672.0000	(1.715)	0	0	0
2011/07/29	R186 2011/11/03	9.10	Put	Bond Future	970.0000	861.0000	(11.237)	0	0	1,275
2011/07/29	R186 2012/02/02			Bond Future	8.6460	8.6450	(0.012)	0.0000	0.0000	2,500
2011/07/29	R186 2012/02/02	9.00	Call	Bond Future	5,582.0000	5,660.0000	1.397	0	0	0
2011/07/29	R186 2012/02/02	9.00	Put	Bond Future	2,394.0000	2,463.0000	2.882	0	0	0



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2011/07/29	R186 2012/02/02	9.05	Call	Bond Future	5,868.0000	5,945.0000	1.312	0	0	0
2011/07/29	R186 2012/02/02	9.05	Put	Bond Future	2,240.0000	2,308.0000	3.036	0	0	0
2011/07/29	R186 2012/02/02	8.95	Call	Bond Future	5,302.0000	5,380.0000	1.471	0	0	0
2011/07/29	R186 2012/02/02	8.95	Put	Bond Future	2,556.0000	2,625.0000	2.700	0	0	0
2011/07/29	R186 2012/05/03			Bond Future	8.7260	8.7250	(0.011)	0.0000	0.0000	0
2011/07/29	R186 2012/05/03	9.00	Call	Bond Future	6,302.0000	6,101.0000	(3.189)	0	0	0
2011/07/29	R186 2012/05/03	9.00	Put	Bond Future	3,869.0000	3,659.0000	(5.428)	0	0	0
2011/07/29	R186 2012/05/03	9.05	Call	Bond Future	6,563.0000	6,364.0000	(3.032)	0	0	0
2011/07/29	R186 2012/05/03	9.05	Put	Bond Future	3,694.0000	3,486.0000	(5.631)	0	0	0
2011/07/29	R186 2012/05/03	8.95	Call	Bond Future	6,046.0000	5,842.0000	(3.374)	0	0	0
2011/07/29	R186 2012/05/03	8.95	Put	Bond Future	4,051.0000	3,838.0000	(5.258)	0	0	0
2011/07/29	R186 2012/08/02			Bond Future	8.8140	8.8130	(0.011)	0.0000	0.0000	0
2011/07/29	R186 2012/08/02	8.75	Call	Bond Future	0.0000	4,928.0000	100.000	0	0	0
2011/07/29	R186 2012/08/02	8.75	Put	Bond Future	568.0000	5,487.0000	866.021	0	0	0
2011/07/29	R186 2012/08/02	8.80	Call	Bond Future	0.0000	5,161.0000	100.000	0	0	0
2011/07/29	R186 2012/08/02	8.80	Put	Bond Future	124.0000	5,276.0000	4154.839	0	0	0
2011/07/29	R186 2012/08/02	8.70	Call	Bond Future	0.0000	4,705.0000	100.000	0	0	0
2011/07/29	R186 2012/08/02	8.70	Put	Bond Future	1,015.0000	5,711.0000	462.660	0	0	0
2011/07/29	R189 2011/08/04			Bond Future	215.0905	215.1314	0.019	0.0000	0.0000	0
2011/07/29	R189 2011/08/04	212.00	Call	Bond Future	3,091.0000	3,131.0000	1.294	0	0	0
2011/07/29	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R189 2011/08/04	212.05	Call	Bond Future	3,041.0000	3,081.0000	1.315	0	0	0
2011/07/29	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R189 2011/08/04	211.95	Call	Bond Future	3,141.0000	3,181.0000	1.273	0	0	0
2011/07/29	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R189 2011/11/03			Bond Future	212.1587	212.2001	0.020	0.0000	0.0000	0
2011/07/29	R189 2011/11/03	212.00	Call	Bond Future	159.0000	200.0000	25.786	0	0	0
2011/07/29	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R189 2011/11/03	212.05	Call	Bond Future	109.0000	150.0000	37.615	0	0	0
2011/07/29	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R189 2011/11/03	211.95	Call	Bond Future	209.0000	250.0000	19.617	0	0	0
2011/07/29	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/08/04			Bond Future	236.0236	236.0413	0.008	0.0000	0.0000	30

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/29	R197 2011/08/04	231.50	Call	Bond Future	4,524.0000	4,541.0000	0.376	0	0	0
2011/07/29	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/08/04	231.55	Call	Bond Future	4,474.0000	4,491.0000	0.380	0	0	0
2011/07/29	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/08/04	231.45	Call	Bond Future	4,574.0000	4,591.0000	0.372	0	0	0
2011/07/29	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/11/03			Bond Future	239.5065	239.5242	0.007	0.0000	0.0000	0
2011/07/29	R197 2011/11/03	238.50	Call	Bond Future	1,006.0000	1,024.0000	1.789	0	0	0
2011/07/29	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/11/03	238.55	Call	Bond Future	956.0000	974.0000	1.883	0	0	0
2011/07/29	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R197 2011/11/03	238.45	Call	Bond Future	1,056.0000	1,074.0000	1.705	0	0	0
2011/07/29	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R201 2011/08/04			Bond Future	7.0080	6.9760	(0.457)	0.0000	0.0000	395
2011/07/29	R201 2011/08/04	7.25	Call	Bond Future	739.0000	832.0000	12.585	0	0	0
2011/07/29	R201 2011/08/04	7.25	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2011/07/29	R201 2011/08/04	7.30	Call	Bond Future	887.0000	982.0000	10.710	0	0	0
2011/07/29	R201 2011/08/04	7.30	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/07/29	R201 2011/08/04	7.20	Call	Bond Future	596.0000	684.0000	14.765	0	0	0
2011/07/29	R201 2011/08/04	7.20	Put	Bond Future	13.0000	4.0000	(69.231)	0	0	0
2011/07/29	R201 2011/11/03			Bond Future	7.0950	7.0610	(0.479)	0.0000	0.0000	953
2011/07/29	R201 2011/11/03	8.00	Call	Bond Future	2,591.0000	2,661.0000	2.702	0	0	0
2011/07/29	R201 2011/11/03	8.00	Put	Bond Future	66.0000	40.0000	(39.394)	0	0	0
2011/07/29	R201 2011/11/03	8.05	Call	Bond Future	2,718.0000	2,793.0000	2.759	0	0	0
2011/07/29	R201 2011/11/03	8.05	Put	Bond Future	56.0000	35.0000	(37.500)	0	0	0
2011/07/29	R201 2011/11/03	7.95	Call	Bond Future	2,463.0000	2,531.0000	2.761	0	0	0
2011/07/29	R201 2011/11/03	7.95	Put	Bond Future	76.0000	47.0000	(38.158)	0	0	0
2011/07/29	R201 2012/02/02			Bond Future	7.1860	7.1480	(0.529)	0.0000	0.0000	0
2011/07/29	R201 2012/02/02	8.25	Call	Bond Future	2,897.0000	2,956.0000	2.037	0	0	0
2011/07/29	R201 2012/02/02	8.25	Put	Bond Future	159.0000	118.0000	(25.786)	0	0	0
2011/07/29	R201 2012/02/02	8.30	Call	Bond Future	3,011.0000	3,071.0000	1.993	0	0	0
2011/07/29	R201 2012/02/02	8.30	Put	Bond Future	147.0000	107.0000	(27.211)	0	0	0
2011/07/29	R201 2012/02/02	8.20	Call	Bond Future	2,786.0000	2,842.0000	2.010	0	0	0
2011/07/29	R201 2012/02/02	8.20	Put	Bond Future	175.0000	131.0000	(25.143)	0	0	0

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2011/07/29	R201 2012/05/03			Bond Future	7.3040	7.2620	(0.575)	0.0000	0.0000	0
2011/07/29	R201 2012/05/03	7.75	Call	Bond Future	1,746.0000	1,748.0000	0.115	0	0	0
2011/07/29	R201 2012/05/03	7.75	Put	Bond Future	684.0000	585.0000	(14.474)	0	0	0
2011/07/29	R201 2012/05/03	7.80	Call	Bond Future	1,827.0000	1,832.0000	0.274	0	0	0
2011/07/29	R201 2012/05/03	7.80	Put	Bond Future	646.0000	550.0000	(14.861)	0	0	0
2011/07/29	R201 2012/05/03	7.70	Call	Bond Future	1,667.0000	1,666.0000	(0.060)	0	0	0
2011/07/29	R201 2012/05/03	7.70	Put	Bond Future	723.0000	621.0000	(14.108)	0	0	0
2011/07/29	R201 2012/08/02			Bond Future	7.4590	7.4120	(0.630)	0.0000	0.0000	0
2011/07/29	R201 2012/08/02	7.50	Call	Bond Future	89.0000	1,246.0000	1300.000	0	0	0
2011/07/29	R201 2012/08/02	7.50	Put	Bond Future	0.0000	1,054.0000	100.000	0	0	0
2011/07/29	R201 2012/08/02	7.55	Call	Bond Future	198.0000	1,311.0000	562.121	0	0	0
2011/07/29	R201 2012/08/02	7.55	Put	Bond Future	0.0000	1,011.0000	100.000	0	0	0
2011/07/29	R201 2012/08/02	7.45	Call	Bond Future	0.0000	1,182.0000	100.000	0	0	0
2011/07/29	R201 2012/08/02	7.45	Put	Bond Future	20.0000	1,099.0000	5395.000	0	0	0
2011/07/29	R202 2011/08/04			Bond Future	174.5274	175.3797	0.488	0.0000	0.0000	22,118
2011/07/29	R202 2011/08/04	1.00	Call	Bond Future	173,527.0000	174,380.0000	0.492	0	0	0
2011/07/29	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2011/08/04	1.05	Call	Bond Future	173,477.0000	174,330.0000	0.492	0	0	0
2011/07/29	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2011/08/04	0.95	Call	Bond Future	173,577.0000	174,430.0000	0.491	0	0	0
2011/07/29	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2011/11/03			Bond Future	177.1026	177.9676	0.488	0.0000	0.0000	400
2011/07/29	R202 2011/11/03	0.50	Call	Bond Future	176,603.0000	177,468.0000	0.490	0	0	0
2011/07/29	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2011/11/03	0.55	Call	Bond Future	176,553.0000	177,418.0000	0.490	0	0	0
2011/07/29	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2011/11/03	0.45	Call	Bond Future	176,653.0000	177,518.0000	0.490	0	0	0
2011/07/29	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2012/02/02			Bond Future	177.1360	178.0140	0.496	0.0000	0.0000	0
2011/07/29	R202 2012/02/02	177.00	Call	Bond Future	136.0000	1,014.0000	645.588	0	0	0
2011/07/29	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2012/02/02	177.05	Call	Bond Future	86.0000	964.0000	1020.930	0	0	0
2011/07/29	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R202 2012/02/02	176.95	Call	Bond Future	186.0000	1,064.0000	472.043	0	0	0

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2011/07/29	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R203 2011/08/04			Bond Future	7.9590	7.9280	(0.389)	0.0000	0.0000	824
2011/07/29	R203 2011/08/04	8.00	Call	Bond Future	412.0000	475.0000	15.291	0	0	0
2011/07/29	R203 2011/08/04	8.00	Put	Bond Future	215.0000	129.0000	(40.000)	0	0	0
2011/07/29	R203 2011/08/04	8.05	Call	Bond Future	570.0000	656.0000	15.088	0	0	0
2011/07/29	R203 2011/08/04	8.05	Put	Bond Future	134.0000	71.0000	(47.015)	0	0	0
2011/07/29	R203 2011/08/04	7.95	Call	Bond Future	282.0000	323.0000	14.539	0	0	0
2011/07/29	R203 2011/08/04	7.95	Put	Bond Future	325.0000	217.0000	(33.231)	0	0	0
2011/07/29	R203 2011/11/03			Bond Future	8.0610	8.0280	(0.409)	0.0000	0.0000	1,604
2011/07/29	R203 2011/11/03	8.50	Call	Bond Future	2,479.0000	2,526.0000	1.896	0	0	0
2011/07/29	R203 2011/11/03	8.50	Put	Bond Future	476.0000	370.0000	(22.269)	0	0	0
2011/07/29	R203 2011/11/03	8.55	Call	Bond Future	2,651.0000	2,706.0000	2.075	0	0	0
2011/07/29	R203 2011/11/03	8.55	Put	Bond Future	423.0000	325.0000	(23.168)	0	0	0
2011/07/29	R203 2011/11/03	8.45	Call	Bond Future	2,311.0000	2,351.0000	1.731	0	0	0
2011/07/29	R203 2011/11/03	8.45	Put	Bond Future	534.0000	421.0000	(21.161)	0	0	0
2011/07/29	R203 2012/02/02			Bond Future	8.1700	8.1350	(0.428)	0.0000	0.0000	0
2011/07/29	R203 2012/02/02	8.75	Call	Bond Future	3,368.0000	3,415.0000	1.395	0	0	0
2011/07/29	R203 2012/02/02	8.75	Put	Bond Future	836.0000	727.0000	(13.038)	0	0	0
2011/07/29	R203 2012/02/02	8.80	Call	Bond Future	3,527.0000	3,583.0000	1.588	0	0	0
2011/07/29	R203 2012/02/02	8.80	Put	Bond Future	780.0000	681.0000	(12.692)	0	0	0
2011/07/29	R203 2012/02/02	8.70	Call	Bond Future	3,213.0000	3,256.0000	1.338	0	0	0
2011/07/29	R203 2012/02/02	8.70	Put	Bond Future	896.0000	784.0000	(12.500)	0	0	0
2011/07/29	R203 2012/05/03			Bond Future	8.2900	8.2530	(0.446)	0.0000	0.0000	0
2011/07/29	R203 2012/05/03	8.75	Call	Bond Future	3,243.0000	3,301.0000	1.788	0	0	0
2011/07/29	R203 2012/05/03	8.75	Put	Bond Future	1,311.0000	1,211.0000	(7.628)	0	0	0
2011/07/29	R203 2012/05/03	8.80	Call	Bond Future	3,383.0000	3,444.0000	1.803	0	0	0
2011/07/29	R203 2012/05/03	8.80	Put	Bond Future	1,244.0000	1,147.0000	(7.797)	0	0	0
2011/07/29	R203 2012/05/03	8.70	Call	Bond Future	3,105.0000	3,160.0000	1.771	0	0	0
2011/07/29	R203 2012/05/03	8.70	Put	Bond Future	1,381.0000	1,278.0000	(7.458)	0	0	0
2011/07/29	R203 2012/08/02			Bond Future	8.4270	8.3880	(0.463)	0.0000	0.0000	0
2011/07/29	R203 2012/08/02	8.50	Call	Bond Future	296.0000	2,395.0000	709.122	0	0	0
2011/07/29	R203 2012/08/02	8.50	Put	Bond Future	0.0000	1,940.0000	100.000	0	0	0
2011/07/29	R203 2012/08/02	8.55	Call	Bond Future	498.0000	2,517.0000	405.422	0	0	0
2011/07/29	R203 2012/08/02	8.55	Put	Bond Future	0.0000	1,860.0000	100.000	0	0	0

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2011/07/29	R203 2012/08/02	8.45	Call	Bond Future	93.0000	2,277.0000	2348.387	0	0	0
2011/07/29	R203 2012/08/02	8.45	Put	Bond Future	0.0000	2,025.0000	100.000	0	0	0
2011/07/29	R204 2011/08/04			Bond Future	8.1480	8.1170	(0.380)	0.0000	0.0000	220
2011/07/29	R204 2011/08/04	8.00	Call	Bond Future	80.0000	86.0000	7.500	0	0	0
2011/07/29	R204 2011/08/04	8.00	Put	Bond Future	888.0000	725.0000	(18.356)	0	0	0
2011/07/29	R204 2011/08/04	8.05	Call	Bond Future	140.0000	157.0000	12.143	0	0	0
2011/07/29	R204 2011/08/04	8.05	Put	Bond Future	674.0000	522.0000	(22.552)	0	0	0
2011/07/29	R204 2011/08/04	7.95	Call	Bond Future	42.0000	43.0000	2.381	0	0	0
2011/07/29	R204 2011/08/04	7.95	Put	Bond Future	1,125.0000	957.0000	(14.933)	0	0	0
2011/07/29	R204 2011/11/03			Bond Future	8.2450	8.2120	(0.400)	0.0000	0.0000	2,130
2011/07/29	R204 2011/11/03	8.75	Call	Bond Future	3,119.0000	3,173.0000	1.731	0	0	0
2011/07/29	R204 2011/11/03	8.75	Put	Bond Future	506.0000	386.0000	(23.715)	0	0	0
2011/07/29	R204 2011/11/03	8.80	Call	Bond Future	3,318.0000	3,380.0000	1.869	0	0	0
2011/07/29	R204 2011/11/03	8.80	Put	Bond Future	451.0000	339.0000	(24.834)	0	0	0
2011/07/29	R204 2011/11/03	8.70	Call	Bond Future	2,924.0000	2,970.0000	1.573	0	0	0
2011/07/29	R204 2011/11/03	8.70	Put	Bond Future	566.0000	438.0000	(22.615)	0	0	0
2011/07/29	R204 2012/02/02			Bond Future	8.3440	8.3090	(0.419)	0.0000	0.0000	0
2011/07/29	R204 2012/02/02	9.00	Call	Bond Future	4,047.0000	4,181.0000	3.311	0	0	0
2011/07/29	R204 2012/02/02	9.00	Put	Bond Future	775.0000	731.0000	(5.677)	0	0	0
2011/07/29	R204 2012/02/02	9.05	Call	Bond Future	4,234.0000	4,371.0000	3.236	0	0	0
2011/07/29	R204 2012/02/02	9.05	Put	Bond Future	719.0000	677.0000	(5.841)	0	0	0
2011/07/29	R204 2012/02/02	8.95	Call	Bond Future	3,863.0000	3,994.0000	3.391	0	0	0
2011/07/29	R204 2012/02/02	8.95	Put	Bond Future	836.0000	788.0000	(5.742)	0	0	0
2011/07/29	R204 2012/05/03			Bond Future	8.4550	8.4190	(0.426)	0.0000	0.0000	0
2011/07/29	R204 2012/05/03	8.75	Call	Bond Future	3,362.0000	3,382.0000	0.595	0	0	0
2011/07/29	R204 2012/05/03	8.75	Put	Bond Future	1,923.0000	1,766.0000	(8.164)	0	0	0
2011/07/29	R204 2012/05/03	8.80	Call	Bond Future	3,511.0000	3,535.0000	0.684	0	0	0
2011/07/29	R204 2012/05/03	8.80	Put	Bond Future	1,831.0000	1,678.0000	(8.356)	0	0	0
2011/07/29	R204 2012/05/03	8.70	Call	Bond Future	3,216.0000	3,232.0000	0.498	0	0	0
2011/07/29	R204 2012/05/03	8.70	Put	Bond Future	2,019.0000	1,858.0000	(7.974)	0	0	0
2011/07/29	R204 2012/08/02			Bond Future	8.5800	8.5420	(0.443)	0.0000	0.0000	0
2011/07/29	R204 2012/08/02	8.50	Call	Bond Future	0.0000	2,472.0000	100.000	0	0	0
2011/07/29	R204 2012/08/02	8.50	Put	Bond Future	381.0000	2,672.0000	601.312	0	0	0
2011/07/29	R204 2012/08/02	8.55	Call	Bond Future	0.0000	2,603.0000	100.000	0	0	0

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2011/07/29	R204 2012/08/02	8.55	Put	Bond Future	143.0000	2,565.0000	1693.706	0	0	0
2011/07/29	R204 2012/08/02	8.45	Call	Bond Future	0.0000	2,347.0000	100.000	0	0	0
2011/07/29	R204 2012/08/02	8.45	Put	Bond Future	620.0000	2,786.0000	349.355	0	0	0
2011/07/29	R206 2011/08/04			Bond Future	6.7270	6.6960	(0.461)	0.0000	0.0000	9,866
2011/07/29	R206 2011/08/04	7.00	Call	Bond Future	610.0000	677.0000	10.984	0	0	0
2011/07/29	R206 2011/08/04	7.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/07/29	R206 2011/08/04	7.05	Call	Bond Future	719.0000	787.0000	9.458	0	0	0
2011/07/29	R206 2011/08/04	7.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/07/29	R206 2011/08/04	6.95	Call	Bond Future	504.0000	567.0000	12.500	0	0	0
2011/07/29	R206 2011/08/04	6.95	Put	Bond Future	8.0000	2.0000	(75.000)	0	0	0
2011/07/29	R206 2011/11/03			Bond Future	6.8060	6.7710	(0.514)	0.0000	0.0000	0
2011/07/29	R206 2011/11/03	7.75	Call	Bond Future	1,925.0000	1,976.0000	2.649	0	0	0
2011/07/29	R206 2011/11/03	7.75	Put	Bond Future	42.0000	22.0000	(47.619)	0	0	0
2011/07/29	R206 2011/11/03	7.80	Call	Bond Future	2,017.0000	2,071.0000	2.677	0	0	0
2011/07/29	R206 2011/11/03	7.80	Put	Bond Future	36.0000	19.0000	(47.222)	0	0	0
2011/07/29	R206 2011/11/03	7.70	Call	Bond Future	1,833.0000	1,882.0000	2.673	0	0	0
2011/07/29	R206 2011/11/03	7.70	Put	Bond Future	49.0000	27.0000	(44.898)	0	0	0
2011/07/29	R206 2012/02/02			Bond Future	6.8910	6.8520	(0.566)	0.0000	0.0000	0
2011/07/29	R206 2012/02/02	8.00	Call	Bond Future	2,083.0000	2,119.0000	1.728	0	0	0
2011/07/29	R206 2012/02/02	8.00	Put	Bond Future	114.0000	80.0000	(29.825)	0	0	0
2011/07/29	R206 2012/02/02	8.05	Call	Bond Future	2,162.0000	2,199.0000	1.711	0	0	0
2011/07/29	R206 2012/02/02	8.05	Put	Bond Future	106.0000	72.0000	(32.075)	0	0	0
2011/07/29	R206 2012/02/02	7.95	Call	Bond Future	2,006.0000	2,039.0000	1.645	0	0	0
2011/07/29	R206 2012/02/02	7.95	Put	Bond Future	125.0000	88.0000	(29.600)	0	0	0
2011/07/29	R206 2012/05/03			Bond Future	7.0250	6.9790	(0.655)	0.0000	0.0000	0
2011/07/29	R206 2012/05/03	7.50	Call	Bond Future	1,164.0000	1,224.0000	5.155	0	0	0
2011/07/29	R206 2012/05/03	7.50	Put	Bond Future	420.0000	407.0000	(3.095)	0	0	0
2011/07/29	R206 2012/05/03	7.55	Call	Bond Future	1,218.0000	1,281.0000	5.172	0	0	0
2011/07/29	R206 2012/05/03	7.55	Put	Bond Future	396.0000	386.0000	(2.525)	0	0	0
2011/07/29	R206 2012/05/03	7.45	Call	Bond Future	1,111.0000	1,170.0000	5.311	0	0	0
2011/07/29	R206 2012/05/03	7.45	Put	Bond Future	445.0000	431.0000	(3.146)	0	0	0
2011/07/29	R206 2012/08/02			Bond Future	7.2210	7.1660	(0.762)	0.0000	0.0000	0
2011/07/29	R206 2012/08/02	7.25	Call	Bond Future	39.0000	767.0000	1866.667	0	0	0
2011/07/29	R206 2012/08/02	7.25	Put	Bond Future	0.0000	654.0000	100.000	0	0	0

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2011/07/29	R206 2012/08/02	7.30	Call	Bond Future	106.0000	807.0000	661.321	0	0	0
2011/07/29	R206 2012/08/02	7.30	Put	Bond Future	0.0000	627.0000	100.000	0	0	0
2011/07/29	R206 2012/08/02	7.20	Call	Bond Future	0.0000	728.0000	100.000	0	0	0
2011/07/29	R206 2012/08/02	7.20	Put	Bond Future	28.0000	682.0000	2335.714	0	0	0
2011/07/29	R207 2011/08/04			Bond Future	8.2680	8.2320	(0.435)	0.0000	0.0000	6,115
2011/07/29	R207 2011/08/04	8.25	Call	Bond Future	316.0000	381.0000	20.570	0	0	0
2011/07/29	R207 2011/08/04	8.25	Put	Bond Future	420.0000	277.0000	(34.048)	0	0	0
2011/07/29	R207 2011/08/04	8.30	Call	Bond Future	465.0000	559.0000	20.215	0	0	0
2011/07/29	R207 2011/08/04	8.30	Put	Bond Future	281.0000	168.0000	(40.214)	0	0	0
2011/07/29	R207 2011/08/04	8.20	Call	Bond Future	202.0000	242.0000	19.802	0	0	0
2011/07/29	R207 2011/08/04	8.20	Put	Bond Future	594.0000	427.0000	(28.114)	0	0	0
2011/07/29	R207 2011/11/03			Bond Future	8.3560	8.3180	(0.455)	0.0000	0.0000	600
2011/07/29	R207 2011/11/03	8.75	Call	Bond Future	2,894.0000	2,922.0000	0.968	0	0	0
2011/07/29	R207 2011/11/03	8.75	Put	Bond Future	718.0000	533.0000	(25.766)	0	0	0
2011/07/29	R207 2011/11/03	8.80	Call	Bond Future	3,092.0000	3,132.0000	1.294	0	0	0
2011/07/29	R207 2011/11/03	8.80	Put	Bond Future	645.0000	472.0000	(26.822)	0	0	0
2011/07/29	R207 2011/11/03	8.70	Call	Bond Future	2,696.0000	2,719.0000	0.853	0	0	0
2011/07/29	R207 2011/11/03	8.70	Put	Bond Future	793.0000	603.0000	(23.960)	0	0	0
2011/07/29	R207 2012/02/02			Bond Future	8.4470	8.4080	(0.462)	0.0000	0.0000	0
2011/07/29	R207 2012/02/02	9.00	Call	Bond Future	3,920.0000	4,130.0000	5.357	0	0	0
2011/07/29	R207 2012/02/02	9.00	Put	Bond Future	965.0000	962.0000	(0.311)	0	0	0
2011/07/29	R207 2012/02/02	9.05	Call	Bond Future	4,112.0000	4,324.0000	5.156	0	0	0
2011/07/29	R207 2012/02/02	9.05	Put	Bond Future	896.0000	895.0000	(0.112)	0	0	0
2011/07/29	R207 2012/02/02	8.95	Call	Bond Future	3,732.0000	3,940.0000	5.573	0	0	0
2011/07/29	R207 2012/02/02	8.95	Put	Bond Future	1,040.0000	1,035.0000	(0.481)	0	0	0
2011/07/29	R207 2012/05/03			Bond Future	8.5510	8.5100	(0.479)	0.0000	0.0000	0
2011/07/29	R207 2012/05/03	8.75	Call	Bond Future	3,328.0000	3,368.0000	1.202	0	0	0
2011/07/29	R207 2012/05/03	8.75	Put	Bond Future	2,281.0000	2,104.0000	(7.760)	0	0	0
2011/07/29	R207 2012/05/03	8.80	Call	Bond Future	3,482.0000	3,526.0000	1.264	0	0	0
2011/07/29	R207 2012/05/03	8.80	Put	Bond Future	2,175.0000	2,001.0000	(8.000)	0	0	0
2011/07/29	R207 2012/05/03	8.70	Call	Bond Future	3,177.0000	3,214.0000	1.165	0	0	0
2011/07/29	R207 2012/05/03	8.70	Put	Bond Future	2,392.0000	2,211.0000	(7.567)	0	0	0
2011/07/29	R207 2012/08/02			Bond Future	8.6670	8.6240	(0.496)	0.0000	0.0000	0
2011/07/29	R207 2012/08/02	8.75	Call	Bond Future	425.0000	3,127.0000	635.765	0	0	0

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2011/07/29	R207 2012/08/02	8.75	Put	Bond Future	0.0000	2,481.0000	100.000	0	0	0
2011/07/29	R207 2012/08/02	8.80	Call	Bond Future	680.0000	3,278.0000	382.059	0	0	0
2011/07/29	R207 2012/08/02	8.80	Put	Bond Future	0.0000	2,377.0000	100.000	0	0	0
2011/07/29	R207 2012/08/02	8.70	Call	Bond Future	169.0000	2,980.0000	1663.314	0	0	0
2011/07/29	R207 2012/08/02	8.70	Put	Bond Future	0.0000	2,589.0000	100.000	0	0	0
2011/07/29	R208 2011/08/04			Bond Future	8.2920	8.2660	(0.314)	0.0000	0.0000	1,511
2011/07/29	R208 2011/08/04	8.25	Call	Bond Future	293.0000	308.0000	5.119	0	0	0
2011/07/29	R208 2011/08/04	8.25	Put	Bond Future	550.0000	406.0000	(26.182)	0	0	0
2011/07/29	R208 2011/08/04	8.30	Call	Bond Future	435.0000	470.0000	8.046	0	0	0
2011/07/29	R208 2011/08/04	8.30	Put	Bond Future	386.0000	262.0000	(32.124)	0	0	0
2011/07/29	R208 2011/08/04	8.20	Call	Bond Future	186.0000	188.0000	1.075	0	0	0
2011/07/29	R208 2011/08/04	8.20	Put	Bond Future	751.0000	594.0000	(20.905)	0	0	0
2011/07/29	R208 2011/11/03			Bond Future	8.3740	8.3480	(0.310)	0.0000	0.0000	5,997
2011/07/29	R208 2011/11/03	8.75	Call	Bond Future	2,945.0000	3,014.0000	2.343	0	0	0
2011/07/29	R208 2011/11/03	8.75	Put	Bond Future	731.0000	645.0000	(11.765)	0	0	0
2011/07/29	R208 2011/11/03	8.80	Call	Bond Future	3,157.0000	3,231.0000	2.344	0	0	0
2011/07/29	R208 2011/11/03	8.80	Put	Bond Future	654.0000	573.0000	(12.385)	0	0	0
2011/07/29	R208 2011/11/03	8.70	Call	Bond Future	2,739.0000	2,802.0000	2.300	0	0	0
2011/07/29	R208 2011/11/03	8.70	Put	Bond Future	816.0000	723.0000	(11.397)	0	0	0
2011/07/29	R208 2011/11/03	7.95	Put	Bond Future	3,171.0000	3,008.0000	(5.140)	0	0	0
2011/07/29	R208 2011/11/03	7.95	Call	Bond Future	588.0000	581.0000	(1.190)	0	0	1,995
2011/07/29	R208 2011/11/03	8.20	Put	Bond Future	2,142.0000	1,995.0000	(6.863)	0	0	0
2011/07/29	R208 2011/11/03	8.20	Call	Bond Future	1,093.0000	1,102.0000	0.823	0	0	665
2011/07/29	R208 2011/11/03	8.40	Call	Bond Future	1,653.0000	1,681.0000	1.694	0	0	0
2011/07/29	R208 2011/11/03	8.40	Put	Bond Future	1,498.0000	1,370.0000	(8.545)	0	0	665
2011/07/29	R208 2011/11/03	8.90	Call	Bond Future	3,598.0000	3,683.0000	2.362	0	0	0
2011/07/29	R208 2011/11/03	8.90	Put	Bond Future	521.0000	450.0000	(13.628)	0	0	1,995
2011/07/29	R208 2012/02/02			Bond Future	8.4570	8.4290	(0.331)	0.0000	0.0000	0
2011/07/29	R208 2012/02/02	9.00	Call	Bond Future	4,228.0000	4,344.0000	2.744	0	0	0
2011/07/29	R208 2012/02/02	9.00	Put	Bond Future	1,125.0000	1,077.0000	(4.267)	0	0	0
2011/07/29	R208 2012/02/02	9.05	Call	Bond Future	4,431.0000	4,550.0000	2.686	0	0	0
2011/07/29	R208 2012/02/02	9.05	Put	Bond Future	1,049.0000	1,004.0000	(4.290)	0	0	0
2011/07/29	R208 2012/02/02	8.95	Call	Bond Future	4,029.0000	4,142.0000	2.805	0	0	0
2011/07/29	R208 2012/02/02	8.95	Put	Bond Future	1,206.0000	1,155.0000	(4.229)	0	0	0



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2011/07/29	R208 2012/05/03			Bond Future	8.5490	8.5200	(0.339)	0.0000	0.0000	0
2011/07/29	R208 2012/05/03	9.00	Call	Bond Future	4,408.0000	4,442.0000	0.771	0	0	0
2011/07/29	R208 2012/05/03	9.00	Put	Bond Future	1,882.0000	1,750.0000	(7.014)	0	0	0
2011/07/29	R208 2012/05/03	9.05	Call	Bond Future	4,590.0000	4,628.0000	0.828	0	0	0
2011/07/29	R208 2012/05/03	9.05	Put	Bond Future	1,790.0000	1,662.0000	(7.151)	0	0	0
2011/07/29	R208 2012/05/03	8.95	Call	Bond Future	4,228.0000	4,259.0000	0.733	0	0	0
2011/07/29	R208 2012/05/03	8.95	Put	Bond Future	1,978.0000	1,843.0000	(6.825)	0	0	0
2011/07/29	R208 2012/08/02			Bond Future	8.6490	8.6190	(0.347)	0.0000	0.0000	0
2011/07/29	R208 2012/08/02	8.75	Call	Bond Future	559.0000	3,384.0000	505.367	0	0	0
2011/07/29	R208 2012/08/02	8.75	Put	Bond Future	0.0000	2,658.0000	100.000	0	0	0
2011/07/29	R208 2012/08/02	8.80	Call	Bond Future	835.0000	3,550.0000	325.150	0	0	0
2011/07/29	R208 2012/08/02	8.80	Put	Bond Future	0.0000	2,548.0000	100.000	0	0	0
2011/07/29	R208 2012/08/02	8.70	Call	Bond Future	283.0000	3,224.0000	1039.223	0	0	0
2011/07/29	R208 2012/08/02	8.70	Put	Bond Future	0.0000	2,774.0000	100.000	0	0	0
2011/07/29	R209 2011/08/04			Bond Future	8.8760	8.8800	0.045	0.0000	0.0000	0
2011/07/29	R209 2011/08/04	8.50	Call	Bond Future	7.0000	2.0000	(71.429)	0	0	0
2011/07/29	R209 2011/08/04	8.50	Put	Bond Future	3,045.0000	3,071.0000	0.854	0	0	0
2011/07/29	R209 2011/08/04	8.55	Call	Bond Future	15.0000	6.0000	(60.000)	0	0	0
2011/07/29	R209 2011/08/04	8.55	Put	Bond Future	2,638.0000	2,660.0000	0.834	0	0	0
2011/07/29	R209 2011/08/04	8.45	Call	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/07/29	R209 2011/08/04	8.45	Put	Bond Future	3,460.0000	3,489.0000	0.838	0	0	0
2011/07/29	R209 2011/08/04	10.10	Call	Bond Future	8,653.0000	8,622.0000	(0.358)	0	0	0
2011/07/29	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R209 2011/11/03			Bond Future	8.9420	8.9460	0.045	0.0000	0.0000	2,736
2011/07/29	R209 2011/11/03	8.75	Call	Bond Future	1,533.0000	1,404.0000	(8.415)	0	0	0
2011/07/29	R209 2011/11/03	8.75	Put	Bond Future	3,041.0000	2,942.0000	(3.256)	0	0	0
2011/07/29	R209 2011/11/03	8.80	Call	Bond Future	1,696.0000	1,563.0000	(7.842)	0	0	0
2011/07/29	R209 2011/11/03	8.80	Put	Bond Future	2,806.0000	2,704.0000	(3.635)	0	0	0
2011/07/29	R209 2011/11/03	8.70	Call	Bond Future	1,380.0000	1,254.0000	(9.130)	0	0	0
2011/07/29	R209 2011/11/03	8.70	Put	Bond Future	3,288.0000	3,193.0000	(2.889)	0	0	0
2011/07/29	R209 2012/02/02			Bond Future	9.0070	9.0110	0.044	0.0000	0.0000	0
2011/07/29	R209 2012/02/02	9.00	Call	Bond Future	3,214.0000	3,135.0000	(2.458)	0	0	0
2011/07/29	R209 2012/02/02	9.00	Put	Bond Future	3,267.0000	3,219.0000	(1.469)	0	0	0
2011/07/29	R209 2012/02/02	9.05	Call	Bond Future	3,410.0000	3,330.0000	(2.346)	0	0	0

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2011/07/29	R209 2012/02/02	9.05	Put	Bond Future	3,083.0000	3,034.0000	(1.589)	0	0	0
2011/07/29	R209 2012/02/02	8.95	Call	Bond Future	3,024.0000	2,947.0000	(2.546)	0	0	0
2011/07/29	R209 2012/02/02	8.95	Put	Bond Future	3,461.0000	3,415.0000	(1.329)	0	0	0
2011/07/29	R209 2012/05/03			Bond Future	9.0770	9.0810	0.044	0.0000	0.0000	0
2011/07/29	R209 2012/05/03	9.00	Call	Bond Future	3,694.0000	3,608.0000	(2.328)	0	0	0
2011/07/29	R209 2012/05/03	9.00	Put	Bond Future	4,278.0000	4,222.0000	(1.309)	0	0	0
2011/07/29	R209 2012/05/03	9.05	Call	Bond Future	3,881.0000	3,795.0000	(2.216)	0	0	0
2011/07/29	R209 2012/05/03	9.05	Put	Bond Future	4,085.0000	4,029.0000	(1.371)	0	0	0
2011/07/29	R209 2012/05/03	8.95	Call	Bond Future	3,512.0000	3,426.0000	(2.449)	0	0	0
2011/07/29	R209 2012/05/03	8.95	Put	Bond Future	4,479.0000	4,423.0000	(1.250)	0	0	0
2011/07/29	R209 2012/08/02			Bond Future	9.1510	9.1550	0.044	0.0000	0.0000	0
2011/07/29	R209 2012/08/02	9.25	Call	Bond Future	730.0000	4,735.0000	548.630	0	0	0
2011/07/29	R209 2012/08/02	9.25	Put	Bond Future	0.0000	4,035.0000	100.000	0	0	0
2011/07/29	R209 2012/08/02	9.30	Call	Bond Future	1,094.0000	4,939.0000	351.463	0	0	0
2011/07/29	R209 2012/08/02	9.30	Put	Bond Future	0.0000	3,875.0000	100.000	0	0	0
2011/07/29	R209 2012/08/02	9.20	Call	Bond Future	363.0000	4,537.0000	1149.862	0	0	0
2011/07/29	R209 2012/08/02	9.20	Put	Bond Future	0.0000	4,204.0000	100.000	0	0	0
2011/07/29	R210 2011/08/04			Bond Future	131.2683	131.8049	0.409	0.0000	0.0000	615
2011/07/29	R210 2011/08/04	106.00	Call	Bond Future	25,268.0000	25,805.0000	2.125	0	0	0
2011/07/29	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R210 2011/08/04	106.05	Call	Bond Future	25,218.0000	25,755.0000	2.129	0	0	0
2011/07/29	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R210 2011/08/04	105.95	Call	Bond Future	25,318.0000	25,855.0000	2.121	0	0	0
2011/07/29	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R210 2011/11/03			Bond Future	131.5039	132.0482	0.414	0.0000	0.0000	0
2011/07/29	R210 2011/11/03	131.00	Call	Bond Future	504.0000	1,048.0000	107.937	0	0	0
2011/07/29	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R210 2011/11/03	131.05	Call	Bond Future	454.0000	998.0000	119.824	0	0	0
2011/07/29	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R210 2011/11/03	130.95	Call	Bond Future	554.0000	1,098.0000	98.195	0	0	0
2011/07/29	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/08/04			Bond Future	108.5907	108.5969	0.006	0.0000	0.0000	0
2011/07/29	R211 2011/08/04	1.50	Call	Bond Future	107,091.0000	107,097.0000	0.006	0	0	0

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2011/07/29	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/08/04	1.55	Call	Bond Future	107,041.0000	107,047.0000	0.006	0	0	0
2011/07/29	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/08/04	1.45	Call	Bond Future	107,141.0000	107,147.0000	0.006	0	0	0
2011/07/29	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/11/03			Bond Future	110.1932	110.1993	0.006	0.0000	0.0000	529
2011/07/29	R211 2011/11/03	1.25	Call	Bond Future	108,943.0000	108,949.0000	0.006	0	0	0
2011/07/29	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/11/03	1.30	Call	Bond Future	108,893.0000	108,899.0000	0.006	0	0	0
2011/07/29	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2011/11/03	1.20	Call	Bond Future	108,993.0000	108,999.0000	0.006	0	0	0
2011/07/29	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2012/02/02			Bond Future	110.5340	110.5403	0.006	0.0000	0.0000	0
2011/07/29	R211 2012/02/02	110.50	Call	Bond Future	34.0000	40.0000	17.647	0	0	0
2011/07/29	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2012/02/02	110.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R211 2012/02/02	110.55	Put	Bond Future	16.0000	10.0000	(37.500)	0	0	0
2011/07/29	R211 2012/02/02	110.45	Call	Bond Future	84.0000	90.0000	7.143	0	0	0
2011/07/29	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/08/04			Bond Future	106.8968	106.9534	0.053	0.0000	0.0000	3,852
2011/07/29	R212 2011/08/04	2.50	Call	Bond Future	104,397.0000	104,453.0000	0.054	0	0	0
2011/07/29	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/08/04	2.55	Call	Bond Future	104,347.0000	104,403.0000	0.054	0	0	0
2011/07/29	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/08/04	2.45	Call	Bond Future	104,447.0000	104,503.0000	0.054	0	0	0
2011/07/29	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/11/03			Bond Future	108.4743	108.5316	0.053	0.0000	0.0000	240
2011/07/29	R212 2011/11/03	2.50	Call	Bond Future	105,974.0000	106,032.0000	0.055	0	0	0
2011/07/29	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/11/03	2.55	Call	Bond Future	105,924.0000	105,982.0000	0.055	0	0	0
2011/07/29	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2011/11/03	2.45	Call	Bond Future	106,024.0000	106,082.0000	0.055	0	0	0
2011/07/29	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2012/02/02			Bond Future	108.6583	108.7165	0.054	0.0000	0.0000	0

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2011/07/29	R212 2012/02/02	108.50	Call	Bond Future	158.0000	217.0000	37.342	0	0	0
2011/07/29	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2012/02/02	108.55	Call	Bond Future	108.0000	167.0000	54.630	0	0	0
2011/07/29	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R212 2012/02/02	108.45	Call	Bond Future	208.0000	267.0000	28.365	0	0	0
2011/07/29	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/08/04			Bond Future	8.8460	8.8560	0.113	0.0000	0.0000	0
2011/07/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/08/04	8.00	Put	Bond Future	7,225.0000	7,305.0000	1.107	0	0	0
2011/07/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/08/04	8.05	Put	Bond Future	6,772.0000	6,852.0000	1.181	0	0	0
2011/07/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/08/04	7.95	Put	Bond Future	7,681.0000	7,761.0000	1.042	0	0	0
2011/07/29	R213 2011/11/03			Bond Future	8.9190	8.9280	0.101	0.0000	0.0000	0
2011/07/29	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/11/03	8.75	Put	Bond Future	1,353.0000	1,424.0000	5.248	0	0	0
2011/07/29	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/11/03	8.80	Put	Bond Future	949.0000	1,020.0000	7.482	0	0	0
2011/07/29	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2011/11/03	8.70	Put	Bond Future	1,759.0000	1,831.0000	4.093	0	0	0
2011/07/29	R213 2012/02/02			Bond Future	8.9930	9.0030	0.111	0.0000	0.0000	0
2011/07/29	R213 2012/02/02	9.00	Call	Bond Future	55.0000	0.0000	(100.000)	0	0	0
2011/07/29	R213 2012/02/02	9.00	Put	Bond Future	0.0000	23.0000	100.000	0	0	0
2011/07/29	R213 2012/02/02	9.05	Call	Bond Future	442.0000	365.0000	(17.421)	0	0	0
2011/07/29	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/02/02	8.95	Put	Bond Future	336.0000	414.0000	23.214	0	0	0
2011/07/29	R213 2012/05/03			Bond Future	9.0680	9.0780	0.110	0.0000	0.0000	0
2011/07/29	R213 2012/05/03	9.25	Call	Bond Future	1,381.0000	1,304.0000	(5.576)	0	0	0
2011/07/29	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/05/03	9.30	Call	Bond Future	1,754.0000	1,677.0000	(4.390)	0	0	0
2011/07/29	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/05/03	9.20	Call	Bond Future	1,005.0000	928.0000	(7.662)	0	0	0
2011/07/29	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/29	R213 2012/08/02			Bond Future	9.1470	9.1570	0.109	0.0000	0.0000	0
2011/07/29	R213 2012/08/02	9.25	Call	Bond Future	774.0000	698.0000	(9.819)	0	0	0
2011/07/29	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/08/02	9.30	Call	Bond Future	1,146.0000	1,070.0000	(6.632)	0	0	0
2011/07/29	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	R213 2012/08/02	9.20	Call	Bond Future	400.0000	324.0000	(19.000)	0	0	0
2011/07/29	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/29	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/29	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/29	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/29	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/29	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/29	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/29	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/29	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/29	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/29	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/29	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/29	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/29	TRT1 2011/08/04			Index Future	353.3140	353.6860	0.105	0.0000	0.0000	100
2011/07/29	TRT1 2011/11/03			Index Future	358.1000	358.4770	0.105	0.0000	0.0000	0
2011/07/29	TRT1 2012/02/02			Index Future	362.9390	363.3220	0.106	0.0000	0.0000	0
<b>Total</b>										<b>283869.00</b>